

State of California
Pooled Money Investment Account
Market Valuation
8/31/2010

Carrying Cost Plus			
Description	Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 24,963,909,260.65	\$ 25,025,086,000.00	NA
Notes	\$ 6,650,737,268.34	\$ 6,714,388,500.00	\$ 19,867,605.00
Federal Agency:			
SBA	\$ 539,856,586.66	\$ 536,533,485.66	\$ 586,746.17
MBS-REMICs	\$ 620,234,139.48	\$ 660,161,438.02	\$ 2,930,517.14
Debentures	\$ 349,964,845.47	\$ 351,486,000.00	\$ 1,416,881.50
Debentures FR	\$ 200,000,000.00	\$ 200,216,000.00	\$ 55,174.00
Discount Notes	\$ 6,045,526,981.90	\$ 6,061,860,100.00	NA
GNMA	\$ 66,984.32	\$ 68,669.84	\$ 662.67
IBRD Deb FR	\$ 300,000,000.00	\$ 301,119,000.00	\$ 222,866.42
CDs and YCDs FR	\$ 600,000,000.00	\$ 600,000,000.00	\$ 153,333.45
Bank Notes	\$ 200,000,000.00	\$ 200,000,000.00	\$ 250,000.00
CDs and YCDs	\$ 6,395,017,771.32	\$ 6,395,387,862.60	\$ 2,939,847.21
Commercial Paper	\$ 5,500,650,444.47	\$ 5,502,661,954.44	NA
Corporate:			
Bonds FR	\$ 100,053,616.76	\$ 100,014,000.00	\$ 124,302.11
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	NA
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,198,150,000.00	\$ 4,198,150,000.00	NA
AB 55 & GF Loans	\$ 11,328,739,650.44	\$ 11,328,739,650.44	NA
TOTAL	\$ 67,992,907,549.81	\$ 68,175,872,661.00	\$ 28,547,935.67

Fair Value Including Accrued Interest	\$	68,204,420,596.67
---------------------------------------	----	-------------------

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).